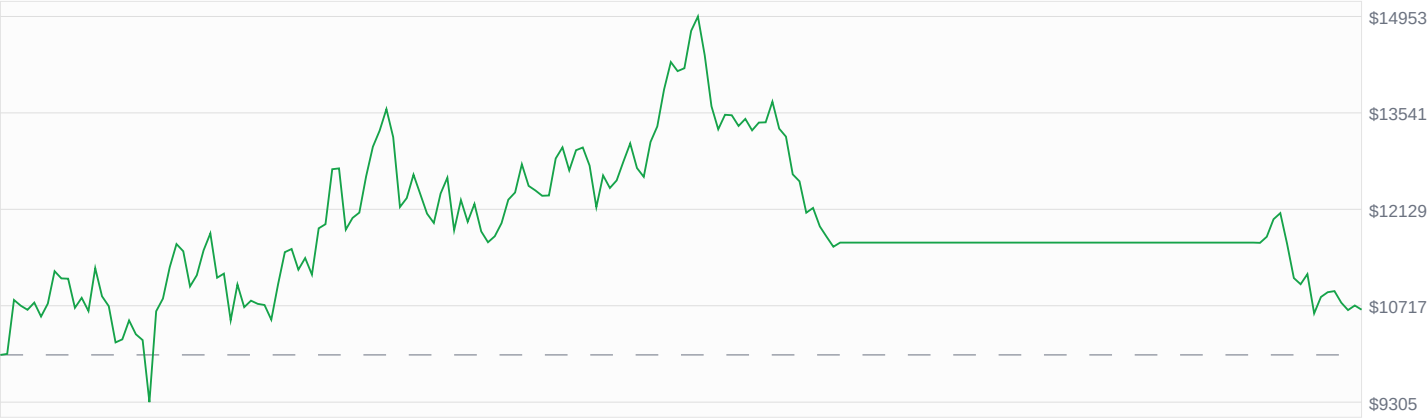




Backtest #44963 · SKY/USD · SKY/USD · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.56%	0.40	50.0%	-29.08%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 6.56% ROI on SKY/USD is statistically meaningless with only two trades, offering zero confidence in the Stochastic strategy's edge. A 50% win rate combined with a 29% max drawdown indicates poor risk-adjusted performance, while the 0.40 Sharpe ratio confirms the returns do not compensate for the volatility endured. The sample size is too small to validate the oversold logic or assess true alpha generation. Before deploying capital, expand the backtest to at least fifty trades across varying market regimes to establish statistical significance and refine entry filters.

ADDITIONAL METRICS

CAGR	6.56%
Sortino Ratio	0.34
Turnover	4.39x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$10659.36